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**KARYA ILMIAH : JURNAL ILMIAH**

Judul Karya Ilmiah (Artikel) : Prediction of Crude Oil Prices using Support Vector Regression (SVR) with Grid Search –Cross Validation Algorithm

Jumlah Penulis : 4 Orang Penulis ke : 1

Nama Penulis : **Hasbi Yasin, Rezzy Eko Caraka, Tarno, Abdul Hoyyi**

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b. Nomor ISSN : 0973-1768

c. Volume, No, Bulan, Tahun : Vol. 12 No. 4, 2016, pp. 3009-3020

d. Penerbit : Research India Publications

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NIP. 19640709 199201 1 001

Unit kerja :  
Departemen Statistika Undip

Semarang, 19 April 2019  
Reviewer 1



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d. Kelengkapan unsur dan kualitas penerbit (30%)	12	9,75
<b>Total = (100%)</b>	<b>40</b>	<b>32,8</b>

Reviewer 2



Drs. Sudarno, M.Si  
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Semarang, 19 April 2019  
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Dr. Rukun Santoso, M.Si.  
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d. Kelengkapan unsur dan kualitas penerbit (30%)	12					9,5
<b>Total = (100%)</b>	<b>40</b>					<b>32,6</b>
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Prediction of crude oil prices using support vector regression (SVR) with grid search - Cross validation algorithm (Article)

Yasin, H.<sup>a</sup>, Caraka, R.E.<sup>b</sup>, Tarno<sup>c</sup>, Hoyyi, A.<sup>a</sup>

<sup>a</sup>Department of Statistics, Universitas Diponegoro, Jl. Prof. Sudarto, SH, Semarang, 50275, Indonesia  
<sup>b</sup>Indonesia Endowment Fund For Education, Ali Wardhana Building 2nd Floor, Lapangan Banteng Timur, 10710, Indonesia  
<sup>c</sup>Department of Statistics, Universitas Diponegoro, Jl. Prof. Sudarto, SH, Semarang, 50275, Indonesia

Abstract

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The aim of this research is forecasting crude oil prices using Support Vector Regression (SVR). Algorithm to determine the optimal parameters in the model using the SVR is a grid search algorithm. This algorithm divides the range of parameters to be optimized into the grid and across all points to get the optimal parameters. In its application the grid search algorithm should be guided by a number of performance metrics, usually measured by cross-validation on the training data. Therefore, it is advisable to try some variations pair hyperplane parameters on SVR. Based on analysis calculation of accuracy and the prediction error using the training data generating  $R_2$  99.10868% while the value of MAPE by 1.789873%. The data testing generates  $R_2$  96.1639% while the value of MAPE by 1.942517%. This indicates to the data of testing using a linear kernel or accuracy of prediction accuracy results are quite large. Best model using the SVR has been formed can be used as a predictive model of crude oil prices. The results obtained showed crude oil prices from period 1 up to 10 experiencing decline. © Research India Publications.

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Cross validation Crude oil prices Grid search Kernel SVR

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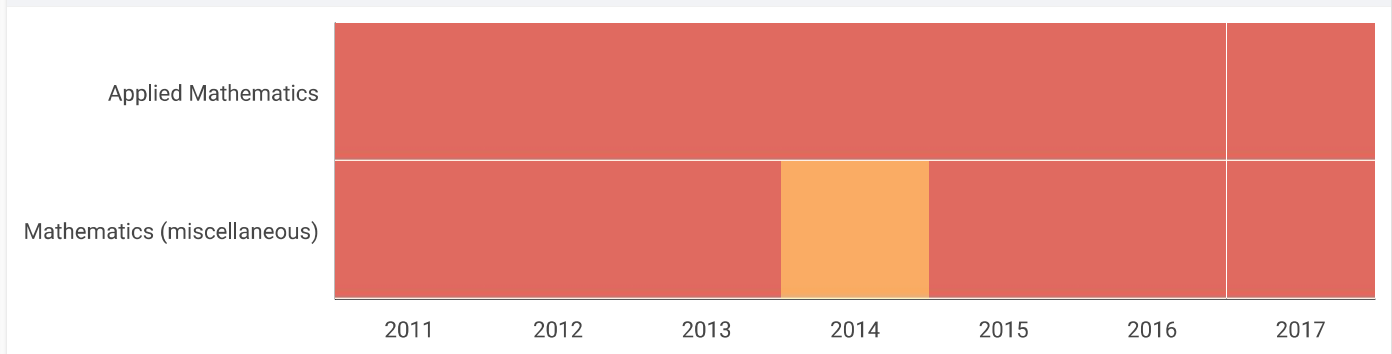
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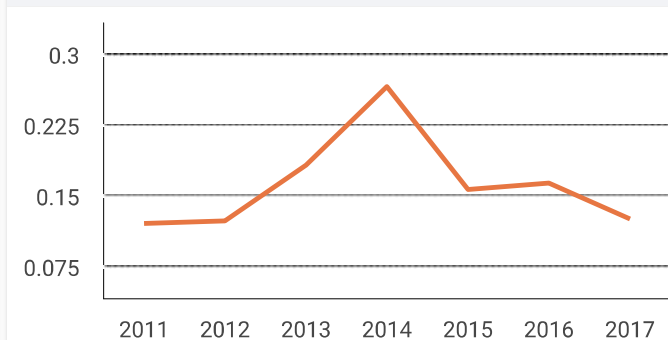
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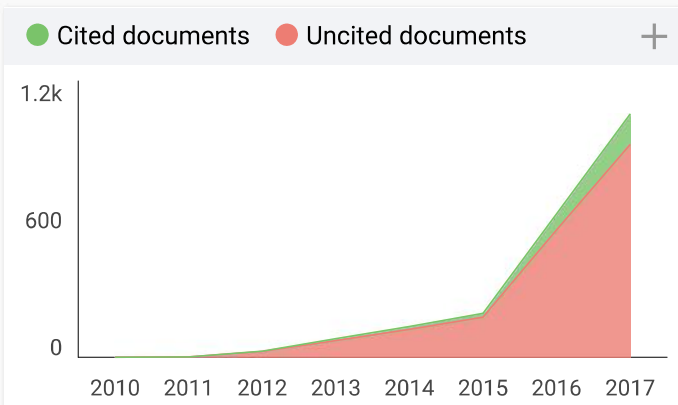
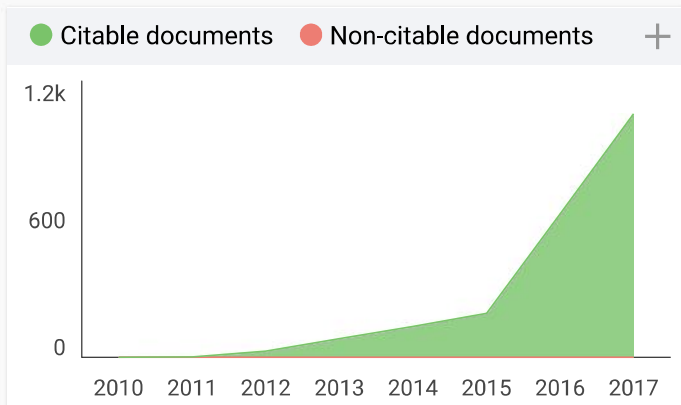
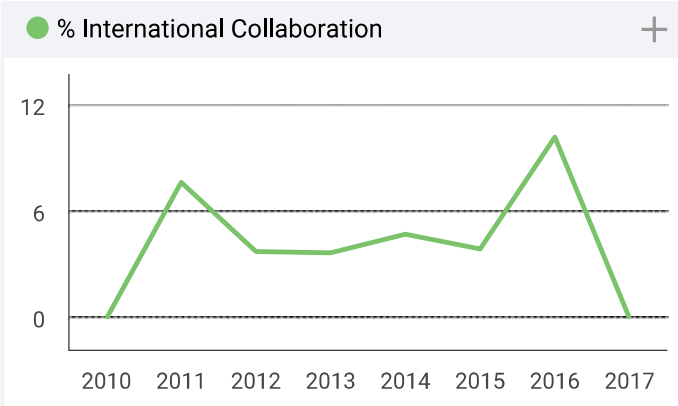
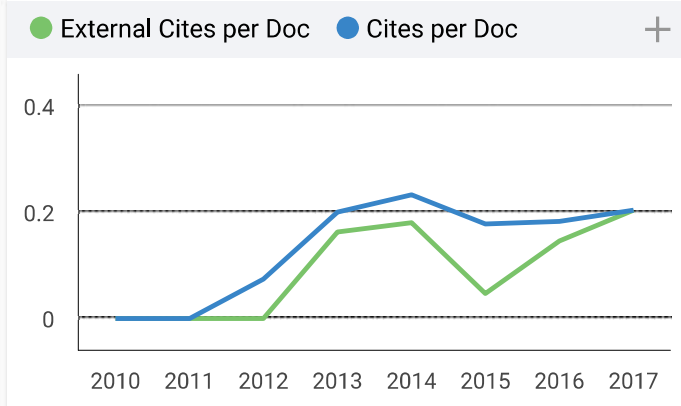
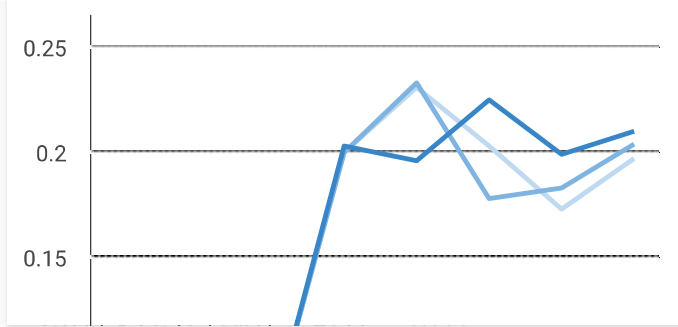
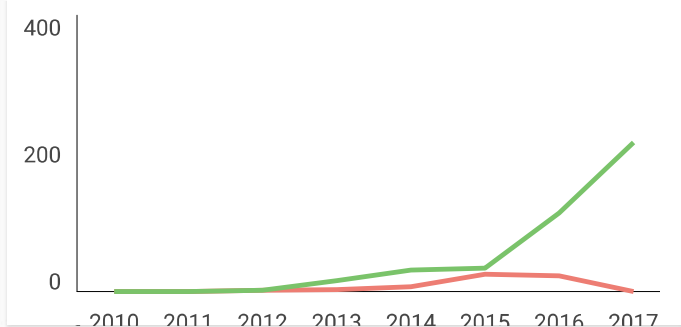


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